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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/10/2025 TO: 27/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	2029 On 06-November-25			Bond Future	142.01	141.9147	142.0125	141.9147	2,387.00
27/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2222	2	2	2	0.00
27/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2029 On 05-February-26			Bond Future	144.61	144.5153	144.6149	144.5153	1,884.00
27/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4505	4	5	4	0.00
27/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2029 On 07-May-26			Bond Future	145.86	145.7621	145.8636	145.7621	0.00
27/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	4044	4	4	4	0.00
27/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2029 On 06-August-26			Bond Future	148.56	148.4558	148.5596	148.4558	0.00
27/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4460	4	4	4	0.00
27/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2029 On 05-November-26			Bond Future	149.73	149.6209	149.7270	149.6209	0.00
27/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2167	2	2	2	0.00
27/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2030 On 06-November-25			Bond Future	7.70	103.2898	103.2728	103.2898	71,582.00
27/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6306	6	6	6	0.00
27/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5243	5	5	5	300.00
27/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8067	8	8	8	0.00
27/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3552	4	4	4	300.00
27/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
27/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2030 On 05-February-26			Bond Future	7.73	101.1490	101.1317	101.1490	162,452.00
27/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5753	6	6	6	0.00
27/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2030 On 07-May-26			Bond Future	7.75	103.0211	103.0035	103.0211	5,220.00
27/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5080	5	5	5	0.00
27/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	4	0	0	0	0.00
27/10/2025	2030 On 06-August-26			Bond Future	7.79	100.8907	100.8730	100.8907	338.00
27/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4205	4	4	4	0.00
27/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	35	0	0	0	0.00
27/10/2025	2030 On 05-November-26			Bond Future	7.84	102.6659	102.6483	102.6659	0.00
27/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2025	2	2	2	0.00
27/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	492	0	0	0	0.00
27/10/2025	2031 On 06-November-25			Bond Future	112.64	112.6181	112.6407	112.6181	852.00
27/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2951	3	3	3	0.00
27/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2031 On 05-February-26			Bond Future	112.32	112.2920	112.3151	112.2920	1,026.00
27/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	837	1	1	1	0.00
27/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	282	0	0	0	0.00
27/10/2025	2031 On 07-May-26			Bond Future	114.42	114.3972	114.4207	114.3972	0.00
27/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1000	1	1	1	0.00
27/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	420	0	0	0	0.00
27/10/2025	2031 On 06-August-26			Bond Future	114.11	114.0833	114.1077	114.0833	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	938	1	1	1	0.00
27/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	641	1	1	1	0.00
27/10/2025	2031 On 05-November-26			Bond Future	116.14	116.1178	116.1430	116.1178	0.00
27/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4662	5	5	5	0.00
27/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	9	0	0	0	0.00
27/10/2025	2032 On 06-November-25			Bond Future	8.30	100.7064	100.6846	100.7064	56,989.00
27/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9689	10	10	10	0.00
27/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5178	5	5	5	300.00
27/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7424	7	7	7	300.00
27/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11676	12	12	12	0.00
27/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
27/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2032 On 05-February-26			Bond Future	8.35	102.5268	102.5047	102.5268	110,410.00
27/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8075	8	8	8	0.00
27/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2032 On 07-May-26			Bond Future	8.40	100.2642	100.2417	100.2642	5,163.00
27/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7548	8	8	8	0.00
27/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	10	0	0	0	0.00
27/10/2025	2032 On 06-August-26			Bond Future	8.46	102.0925	102.0698	102.0925	0.00
27/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	7002	7	7	7	0.00
27/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	50	0	0	0	0.00
27/10/2025	2032 On 05-November-26			Bond Future	8.53	99.7317	99.7089	99.7317	0.00
27/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3374	3	3	3	0.00
27/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	775	1	1	1	0.00
27/10/2025	2033 On 06-November-25			Bond Future	136.03	136.0031	136.0317	136.0031	8,701.00
27/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2892	3	3	3	0.00
27/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2033 On 05-February-26			Bond Future	138.52	138.4952	138.5246	138.4952	2,840.00
27/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5645	6	6	6	0.00
27/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2033 On 07-May-26			Bond Future	139.56	139.5267	139.5565	139.5267	0.00
27/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4397	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2033 On 06-August-26			Bond Future	142.14	142.1053	142.1361	142.1053	0.00
27/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7886	8	8	8	0.00
27/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2033 On 05-November-26			Bond Future	143.09	143.0533	143.0851	143.0533	0.00
27/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5825	6	6	6	0.00
27/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2037 On 06-November-25			Bond Future	9.39	95.9651	96.2664	95.9651	117,937.00
27/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	13260	13	13	13	0.00
27/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6920	7	7	7	300.00
27/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9807	10	10	10	300.00
27/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	16013	16	16	16	0.00
27/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
27/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2037 On 05-February-26			Bond Future	9.46	93.4414	93.7483	93.4414	92,972.00
27/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	10336	10	10	10	0.00
27/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15927	16	16	16	0.00
27/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8673	8	9	8	1,970.00
27/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13848	14	14	14	0.00
27/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	11206	11	11	11	0.00
27/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	7263	7	7	7	0.00
27/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	18170	18	18	18	0.00
27/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11422	11	11	11	1,030.00
27/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	2150	2	2	2	0.00
27/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	4218	4	4	4	0.00
27/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	231	0	0	0	11,500.00
27/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	951	1	1	1	11,500.00
27/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
27/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	1	0	0	0	0.00
27/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	22	0	0	0	0.00
27/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00

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27/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
27/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	6	0	0	0	0.00
27/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	1	0	0	0	0.00
27/10/2025	2037 On 07-May-26			Bond Future	9.54	95.1709	95.4834	95.1709	0.00
27/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10427	10	10	10	0.00
27/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15936	16	16	16	0.00
27/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	8458	8	8	8	142.00
27/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1951	2	2	2	1,500.00
27/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	4006	4	4	4	0.00
27/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	915	1	1	1	1,500.00
27/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2243	2	2	2	0.00
27/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	775	1	1	1	1,500.00
27/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4386	5	4	5	0.00
27/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
27/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	79	0	0	0	0.00
27/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	25	0	0	0	0.00
27/10/2025	2037 On 06-August-26			Bond Future	9.62	92.6465	92.9649	92.6465	2,539.00
27/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11828	12	12	12	0.00
27/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9760	9	10	9	0.00
27/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6795	7	7	7	0.00
27/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3876	4	4	4	2,541.00
27/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	445	0	0	0	2,541.00
27/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1464	2	1	2	0.00
27/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	128	0	0	0	2,541.00
27/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	50	0	0	0	0.00
27/10/2025	2037 On 05-November-26			Bond Future	9.71	94.2761	94.6004	94.2761	0.00
27/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	6216	6	6	6	0.00
27/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	7134	7	7	7	0.00
27/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4653	4	5	4	0.00
27/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2330	2	2	2	4,490.00
27/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1569	2	2	2	4,490.00
27/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	3858	4	4	4	0.00
27/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	667	1	1	1	4,490.00
27/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	913	1	1	1	0.00

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27/10/2025	2038 On 06-November-25			Bond Future	147.01	146.9742	147.0055	146.9742	1,601.00
27/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3126	3	3	3	0.00
27/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2038 On 05-February-26			Bond Future	147.53	147.4976	147.5299	147.4976	2,689.00
27/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4330	4	4	4	0.00
27/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2038 On 07-May-26			Bond Future	150.30	150.2628	150.2956	150.2628	0.00
27/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5766	6	6	6	0.00
27/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2038 On 06-August-26			Bond Future	150.87	150.8356	150.8694	150.8356	0.00
27/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6149	6	6	6	0.00
27/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2038 On 05-November-26			Bond Future	153.56	153.5266	153.5615	153.5266	0.00
27/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7252	7	7	7	0.00
27/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2040 On 06-November-25			Bond Future	9.79	96.1253	96.4952	96.1253	24,070.00
27/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	13322	13	13	13	0.00
27/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2040 On 05-February-26			Bond Future	9.87	93.3539	93.7306	93.3539	82,541.00
27/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10613	10	11	10	0.00
27/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3795	4	4	4	680.00
27/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	6099	6	6	6	0.00
27/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8553	8	9	8	0.00
27/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12552	12	13	12	475.00
27/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	20124	20	20	20	0.00
27/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1466	1	1	1	14,000.00
27/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	1959	2	2	2	0.00
27/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
27/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	16	0	0	0	680.00
27/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	100	0	0	0	8,180.00
27/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	448	1	0	1	0.00
27/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	3	0	0	0	0.00
27/10/2025	2040 On 07-May-26			Bond Future	9.95	95.0818	95.4654	95.0818	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	11075	11	11	11	0.00
27/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	14168	14	14	14	0.00
27/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	11361	11	11	11	0.00
27/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5588	5	6	5	1,460.00
27/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7907	8	8	8	0.00
27/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	13115	13	13	13	0.00
27/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15846	15	16	15	0.00
27/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	2	0	0	0	0.00
27/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	11	0	0	0	0.00
27/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	177	0	0	0	0.00
27/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	30	0	0	0	1,460.00
27/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	518	1	1	1	0.00
27/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	6	0	0	0	1,460.00
27/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	36	0	0	0	0.00
27/10/2025	2040 On 06-August-26			Bond Future	10.04	92.3051	92.6960	92.3051	7,265.00
27/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	13312	13	13	13	0.00
27/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	50	0	0	0	0.00
27/10/2025	2040 On 05-November-26			Bond Future	10.13	93.9284	94.3265	93.9284	0.00
27/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6998	7	7	7	0.00
27/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	8008	8	8	8	0.00
27/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	5271	5	5	5	0.00
27/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2699	3	3	3	2,300.00
27/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1718	2	2	2	2,300.00
27/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4213	4	4	4	0.00
27/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	730	1	1	1	2,300.00
27/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	997	1	1	1	0.00
27/10/2025	2043 On 06-November-25			Bond Future	114.96	114.9326	114.9569	114.9326	0.00
27/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4527	5	5	5	0.00
27/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2043 On 05-February-26			Bond Future	114.25	114.2235	114.2485	114.2235	0.00
27/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4684	5	5	5	0.00
27/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	95	0	0	0	0.00
27/10/2025	2043 On 07-May-26			Bond Future	116.39	116.3649	116.3903	116.3649	0.00
27/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4998	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	308	0	0	0	0.00
27/10/2025	2043 On 06-August-26			Bond Future	115.68	115.6552	115.6815	115.6552	0.00
27/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5337	5	5	5	0.00
27/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	536	1	1	1	0.00
27/10/2025	2043 On 05-November-26			Bond Future	117.74	117.7174	117.7445	117.7174	0.00
27/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5653	6	6	6	0.00
27/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	749	1	1	1	0.00
27/10/2025	2044 On 06-November-25			Bond Future	10.00	91.6848	92.0355	91.6848	98,067.00
27/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12747	12	13	12	0.00
27/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8813	8	9	8	11,000.00
27/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11961	12	12	12	0.00
27/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13461	13	13	13	0.00
27/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14916	15	15	15	0.00
27/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14628	14	15	14	0.00
27/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
27/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
27/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
27/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
27/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2044 On 05-February-26			Bond Future	10.08	88.9585	89.3155	88.9585	52,882.00
27/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	10169	10	10	10	0.00
27/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	8223	8	8	8	0.00
27/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9796	9	10	9	0.00
27/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1741	2	2	2	9,000.00
27/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	6009	6	6	6	9,000.00
27/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9484	9	9	9	0.00
27/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	11	0	0	0	9,000.00
27/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	1796	2	2	2	0.00
27/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	132	0	0	0	0.00
27/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	8	0	0	0	4,500.00
27/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	28	0	0	0	4,500.00
27/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	6	0	0	0	0.00
27/10/2025	2044 On 07-May-26			Bond Future	10.16	90.6050	90.9687	90.6050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	11064	11	11	11	0.00
27/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	47	0	0	0	0.00
27/10/2025	2044 On 06-August-26			Bond Future	10.24	87.8719	88.2425	87.8719	7,681.00
27/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13965	14	14	14	0.00
27/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	52	0	0	0	0.00
27/10/2025	2044 On 05-November-26			Bond Future	10.33	89.4172	89.7946	89.4172	0.00
27/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7745	7	8	7	0.00
27/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	923	1	1	1	0.00
27/10/2025	2046 On 06-November-25			Bond Future	126.48	126.4564	126.4836	126.4564	11,522.00
27/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1074	1	1	1	0.00
27/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2046 On 05-February-26			Bond Future	128.80	128.7736	128.8015	128.7736	12,424.00
27/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7152	7	7	7	0.00
27/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2046 On 07-May-26			Bond Future	128.92	128.8898	128.9182	128.8898	0.00
27/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3968	4	4	4	0.00
27/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2046 On 06-August-26			Bond Future	131.30	131.2714	131.3005	131.2714	0.00
27/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8921	9	9	9	0.00
27/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2046 On 05-November-26			Bond Future	131.31	131.2807	131.3110	131.2807	0.00
27/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5831	6	6	6	0.00
27/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2050 On 06-November-25			Bond Future	128.23	127.9919	128.2298	127.9919	6,732.00
27/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3810	4	4	4	0.00
27/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2050 On 05-February-26			Bond Future	128.16	127.9189	128.1615	127.9189	11,660.00
27/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5342	5	5	5	0.00
27/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2050 On 07-May-26			Bond Future	130.56	130.3170	130.5640	130.3170	0.00
27/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6494	6	6	6	0.00
27/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2050 On 06-August-26			Bond Future	130.52	130.2691	130.5212	130.2691	0.00
27/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	7251	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
27/10/2025	2050 On 05-November-26			Bond Future	132.85	132.5930	132.8501	132.5930	0.00
27/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	9010	9	9	9	0.00
27/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
27/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	AL37 On 06-November-25			Index Future	1221.36	1221.4880	1221.3610	1221.4880	0.00
27/10/2025	AL37 On 05-February-26			Index Future	1243.44	1243.5680	1243.4430	1243.5680	0.00
27/10/2025	AL37 On 07-May-26			Index Future	1266.45	1266.5830	1266.4540	1266.5830	0.00
27/10/2025	AL37 On 06-August-26			Index Future	1289.33	1289.4520	1289.3300	1289.4520	0.00
27/10/2025	AL37 On 05-November-26			Index Future	1312.33	1312.4460	1312.3320	1312.4460	0.00
27/10/2025	AL7T On 06-November-25			Index Future	1530.29	1526.3610	1530.2870	1526.3610	0.00
27/10/2025	AL7T On 05-February-26			Index Future	1557.95	1553.9520	1557.9540	1553.9520	0.00
27/10/2025	AL7T On 07-May-26			Index Future	1586.79	1582.7120	1586.7850	1582.7120	0.00
27/10/2025	AL7T On 06-August-26			Index Future	1615.45	1611.2880	1615.4480	1611.2880	0.00
27/10/2025	AL7T On 05-November-26			Index Future	1644.27	1640.0220	1644.2680	1640.0220	0.00
27/10/2025	ALBI On 06-November-25			Index Future	1290.76	1288.0100	1290.7620	1288.0100	63.00
27/10/2025	ALBI On 05-February-26			Index Future	1314.10	1311.2930	1314.0980	1311.2930	13.00
27/10/2025	ALBI On 07-May-26			Index Future	1338.42	1335.5620	1338.4170	1335.5620	0.00
27/10/2025	ALBI On 06-August-26			Index Future	1362.59	1359.6760	1362.5930	1359.6760	0.00
27/10/2025	ALBI On 05-November-26			Index Future	1386.90	1383.9220	1386.9020	1383.9220	0.00
27/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	ES33 On 06-November-25			Bond Future	9.49	90.1327	90.3159	90.1327	0.00
27/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11666	11	12	11	0.00
27/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
27/10/2025	ES33 On 05-February-26			Bond Future	9.59	91.7843	91.9710	91.7843	0.00
27/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8776	9	9	9	0.00
27/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
27/10/2025	ES33 On 07-May-26			Bond Future	9.68	89.7102	89.9004	89.7102	0.00
27/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9020	9	9	9	0.00
27/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
27/10/2025	ES33 On 06-August-26			Bond Future	9.78	91.3670	91.5610	91.3670	0.00
27/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9692	9	10	9	0.00
27/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
27/10/2025	ES33 On 05-November-26			Bond Future	9.90	89.2035	89.4012	89.2035	0.00
27/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4073	4	4	4	0.00
27/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
27/10/2025	ES42 On 06-November-25			Bond Future	10.13	87.1656	87.4945	87.1656	0.00
27/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	14161	14	14	14	0.00
27/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
27/10/2025	ES42 On 05-February-26			Bond Future	10.21	88.7629	89.0978	88.7629	0.00
27/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	10498	10	10	10	0.00
27/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
27/10/2025	ES42 On 07-May-26			Bond Future	10.29	86.1620	86.5032	86.1620	0.00
27/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11862	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
27/10/2025	ES42 On 06-August-26			Bond Future	10.38	87.7526	88.1004	87.7526	0.00
27/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13626	13	14	13	0.00
27/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
27/10/2025	ES42 On 05-November-26			Bond Future	10.47	85.0533	85.4075	85.0533	0.00
27/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7443	7	7	7	0.00
27/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
27/10/2025	GOVI On 06-November-25			GOVI	1267.53	1264.9800	1267.5270	1264.9800	138.00
27/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1555270	153	156	153	0.00
27/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
27/10/2025	GOVI On 05-February-26			GOVI	1290.44	1287.8460	1290.4430	1287.8460	563.00
27/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1404430	138	140	138	0.00
27/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
27/10/2025	GOVI On 07-May-26			GOVI	1314.32	1311.6810	1314.3240	1311.6810	42.00
27/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1373240	135	137	135	0.00
27/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
27/10/2025	GOVI On 06-August-26			GOVI	1338.07	1335.3640	1338.0650	1335.3640	0.00
27/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1490650	146	149	146	0.00
27/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
27/10/2025	GOVI On 05-November-26			GOVI	1361.94	1359.1770	1361.9370	1359.1770	0.00
27/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	849370	82	85	82	0.00
27/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
27/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/10/2025	I258 On 06-November-25			Bond Future	116.78	116.7556	116.7802	116.7556	0.00
27/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	4391	4	4	4	0.00
27/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	0	0	0	0	0.00
27/10/2025	I258 On 05-February-26			Bond Future	116.11	116.0800	116.1052	116.0800	0.00
27/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4832	5	5	5	0.00
27/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	377	0	0	0	0.00
27/10/2025	I258 On 07-May-26			Bond Future	118.28	118.2561	118.2818	118.2561	0.00
27/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	5416	5	5	5	0.00
27/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	864	1	1	1	0.00
27/10/2025	I258 On 06-August-26			Bond Future	117.61	117.5813	117.6081	117.5813	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5977	6	6	6	0.00
27/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1319	1	1	1	0.00
27/10/2025	I258 On 05-November-26			Bond Future	119.71	119.6779	119.7054	119.6779	0.00
27/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6495	6	6	6	0.00
27/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	1739	2	2	2	0.00
27/10/2025	IGOV On 06-November-25			Index Future	403.59	403.1920	403.5850	403.1920	525.00
27/10/2025	IGOV On 05-February-26			Index Future	410.98	410.5800	410.9820	410.5800	229.00
27/10/2025	IGOV On 07-May-26			Index Future	418.69	418.2770	418.6860	418.2770	8.00
27/10/2025	IGOV On 06-August-26			Index Future	426.35	425.9260	426.3450	425.9260	0.00
27/10/2025	IGOV On 05-November-26			Index Future	434.05	433.6160	434.0460	433.6160	0.00
27/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/10/2025	R033 On 06-November-25			Bond Future	8.47	109.4505	109.4253	109.4505	20,832.00
27/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9970	10	10	10	0.00
27/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R033 On 05-February-26			Bond Future	8.52	111.4290	111.4034	111.4290	14,967.00
27/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10202	10	10	10	0.00
27/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	8	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R033 On 07-May-26			Bond Future	8.58	108.4475	108.4215	108.4475	0.00
27/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9220	9	9	9	0.00
27/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	87	0	0	0	0.00
27/10/2025	R033 On 06-August-26			Bond Future	8.64	110.4249	110.3987	110.4249	0.00
27/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8316	8	8	8	0.00
27/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	372	0	0	0	0.00
27/10/2025	R033 On 05-November-26			Bond Future	8.71	107.3284	107.3020	107.3284	0.00
27/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4717	5	5	5	0.00
27/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1692	2	2	2	0.00
27/10/2025	R035 On 06-November-25			Bond Future	8.88	101.4961	101.7200	101.4961	46,751.00
27/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	13209	13	13	13	0.00
27/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16975	17	17	17	0.00
27/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14490	14	14	14	0.00
27/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11903	12	12	12	250.00
27/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8380	8	8	8	0.00
27/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10462	10	10	10	0.00
27/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9484	9	9	9	0.00
27/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7541	7	8	7	0.00
27/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5368	5	5	5	250.00
27/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	12166	12	12	12	0.00
27/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	9155	9	9	9	2,000.00
27/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11850	12	12	12	2,000.00
27/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	17170	17	17	17	0.00
27/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	7146	7	7	7	300.00
27/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9920	10	10	10	300.00
27/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15596	15	16	15	0.00
27/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	6177	6	6	6	2,000.00
27/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8990	9	9	9	2,000.00
27/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14388	14	14	14	0.00
27/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
27/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
27/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
27/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
27/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
27/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
27/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
27/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
27/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
27/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 05-February-26			Bond Future	8.95	103.3308	103.5589	103.3308	82,499.00
27/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10465	10	10	10	0.00
27/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11562	11	12	11	0.00
27/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	7132	7	7	7	250.00
27/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12437	12	12	12	0.00
27/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9830	10	10	10	0.00
27/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8599	8	9	8	2,000.00
27/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11250	11	11	11	2,000.00
27/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18618	18	19	18	0.00
27/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2465	2	2	2	0.00
27/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1155	1	1	1	0.00
27/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	628	1	1	1	16,000.00
27/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1737	2	2	2	0.00
27/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
27/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	4	0	0	0	0.00
27/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	1	0	0	0	250.00
27/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	15	0	0	0	0.00
27/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
27/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R035 On 07-May-26			Bond Future	9.00	100.7400	100.9722	100.7400	0.00
27/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10328	10	10	10	0.00
27/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9302	9	9	9	0.00
27/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6735	7	7	7	0.00
27/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4243	4	4	4	250.00
27/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4331	4	4	4	200.00
27/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9559	9	10	9	0.00
27/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6989	7	7	7	0.00
27/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4556	4	5	4	350.00
27/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	9199	9	9	9	0.00
27/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6635	6	7	6	0.00
27/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	145	0	0	0	250.00
27/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	535	1	1	1	0.00
27/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	32	0	0	0	250.00
27/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	118	0	0	0	350.00
27/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	452	1	0	1	0.00
27/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	26	0	0	0	350.00
27/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	137	0	0	0	200.00
27/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	510	1	1	1	0.00
27/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	30	0	0	0	200.00
27/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	16	0	0	0	0.00
27/10/2025	R035 On 06-August-26			Bond Future	9.07	102.5772	102.8140	102.5772	56.00
27/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10784	11	11	11	0.00
27/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6714	7	7	7	0.00
27/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2734	3	3	3	250.00
27/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4513	4	5	4	0.00
27/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2473	2	2	2	200.00
27/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6298	6	6	6	0.00
27/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	4156	4	4	4	0.00
27/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	979	1	1	1	200.00
27/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2138	2	2	2	0.00
27/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	386	0	0	0	200.00
27/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	836	1	1	1	250.00
27/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1879	2	2	2	0.00
27/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	320	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	50	0	0	0	0.00
27/10/2025	R035 On 05-November-26			Bond Future	9.15	99.8828	100.1240	99.8828	0.00
27/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5616	5	6	5	0.00
27/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	800	1	1	1	0.00
27/10/2025	R038 On 06-November-25			Bond Future	9.47	110.9971	111.3517	110.9971	3,051.00
27/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	12532	12	13	12	0.00
27/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10824	10	11	10	1,770.00
27/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	19245	19	19	19	0.00
27/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
27/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R038 On 05-February-26			Bond Future	9.55	113.0035	113.3647	113.0035	3,600.00
27/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	13080	13	13	13	0.00
27/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R038 On 07-May-26			Bond Future	9.62	109.6099	109.9779	109.6099	0.00
27/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	12151	12	12	12	0.00
27/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	22	0	0	0	0.00
27/10/2025	R038 On 06-August-26			Bond Future	9.71	111.6083	111.9832	111.6083	0.00
27/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13681	13	14	13	0.00
27/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	55	0	0	0	0.00
27/10/2025	R038 On 05-November-26			Bond Future	9.80	108.0913	108.4731	108.0913	0.00
27/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	7199	7	7	7	0.00
27/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	932	1	1	1	0.00
27/10/2025	R053 On 06-November-25			Bond Future	9.84	117.5602	118.1081	117.5602	28,843.00
27/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17894	17	18	17	0.00
27/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R053 On 05-February-26			Bond Future	9.91	119.6852	120.2432	119.6852	27,517.00
27/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14914	14	15	14	0.00
27/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	5	0	0	0	0.00
27/10/2025	R053 On 07-May-26			Bond Future	9.98	116.0382	116.6065	116.0382	10,000.00
27/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15880	15	16	15	0.00
27/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	49	0	0	0	0.00
27/10/2025	R053 On 06-August-26			Bond Future	10.05	118.1537	118.7327	118.1537	0.00
27/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19680	19	20	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	58	0	0	0	0.00
27/10/2025	R053 On 05-November-26			Bond Future	10.13	114.3739	114.9633	114.3739	0.00
27/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	11283	11	11	11	0.00
27/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1095	1	1	1	0.00
27/10/2025	R186 On 06-November-25			Bond Future	7.38	107.3435	107.3493	107.3435	69,954.00
27/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	798	1	1	1	0.00
27/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
27/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	83	0	0	0	0.00
27/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	83	0	0	0	0.00
27/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
27/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	114	0	0	0	0.00
27/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	114	0	0	0	0.00
27/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
27/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	95	0	0	0	0.00
27/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	95	0	0	0	0.00
27/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
27/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54	0	0	0	0.00
27/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54	0	0	0	0.00
27/10/2025	R202 On 06-November-25			Bond Future	284.70	284.6424	284.7023	284.6424	780.00
27/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	9062	9	9	9	0.00
27/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R202 On 05-February-26			Bond Future	284.57	284.5078	284.5692	284.5078	573.00
27/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	6749	7	7	7	0.00
27/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R202 On 07-May-26			Bond Future	289.90	289.8414	289.9039	289.8414	0.00
27/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	12354	12	12	12	0.00
27/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R202 On 06-August-26			Bond Future	289.83	289.7674	289.8320	289.7674	0.00
27/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	10972	11	11	11	0.00
27/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R202 On 05-November-26			Bond Future	295.00	294.9375	295.0043	294.9375	0.00
27/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	14544	14	15	14	0.00
27/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R209 On 06-November-25			Bond Future	9.16	81.2763	81.4825	81.2763	8,444.00
27/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	11053	11	11	11	0.00
27/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R209 On 05-February-26			Bond Future	9.22	82.7454	82.9555	82.7454	33,408.00
27/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8945	9	9	9	0.00
27/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	1	0	0	0	0.00
27/10/2025	R209 On 07-May-26			Bond Future	9.29	81.1252	81.3391	81.1252	0.00
27/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	9189	9	9	9	0.00
27/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	20	0	0	0	0.00
27/10/2025	R209 On 06-August-26			Bond Future	9.36	82.6046	82.8226	82.6046	2,732.00
27/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	10201	10	10	10	0.00
27/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	45	0	0	0	0.00
27/10/2025	R209 On 05-November-26			Bond Future	9.44	80.9089	81.1310	80.9089	0.00
27/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5331	5	5	5	0.00
27/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	787	1	1	1	0.00
27/10/2025	R210 On 06-November-25			Bond Future	253.92	253.8722	253.9235	253.8722	1,151.00
27/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1783	2	2	2	0.00
27/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R210 On 05-February-26			Bond Future	258.58	258.5243	258.5768	258.5243	289.00
27/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5477	5	5	5	0.00
27/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R210 On 07-May-26			Bond Future	259.94	259.8873	259.9408	259.8873	0.00
27/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4541	4	5	4	0.00
27/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R210 On 06-August-26			Bond Future	264.74	264.6898	264.7450	264.6898	0.00
27/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4905	5	5	5	0.00
27/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R210 On 05-November-26			Bond Future	265.93	265.8770	265.9342	265.8770	0.00
27/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12604	13	13	13	0.00
27/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R213 On 06-November-25			Bond Future	7.99	97.1599	97.1619	97.1599	80,141.00
27/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8092	8	8	8	0.00
27/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R213 On 05-February-26			Bond Future	8.03	98.9162	98.9184	98.9162	3,983.00
27/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7048	7	7	7	0.00
27/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R213 On 07-May-26			Bond Future	8.07	97.1951	97.1972	97.1951	0.00
27/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6358	6	6	6	0.00
27/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
27/10/2025	R213 On 06-August-26			Bond Future	8.11	98.9679	98.9703	98.9679	0.00
27/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5592	6	6	6	0.00
27/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	38	0	0	0	0.00
27/10/2025	R213 On 05-November-26			Bond Future	8.18	97.1613	97.1640	97.1613	0.00
27/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2628	3	3	3	0.00
27/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	654	1	1	1	0.00
27/10/2025	R214 On 06-November-25			Bond Future	9.78	75.1964	75.4878	75.1964	33,244.00
27/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10556	10	11	10	0.00
27/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R214 On 05-February-26			Bond Future	9.86	76.5557	76.8525	76.5557	9,615.00
27/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	8084	8	8	8	0.00
27/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	7	0	0	0	0.00
27/10/2025	R214 On 07-May-26			Bond Future	9.93	74.6744	74.9766	74.6744	0.00
27/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	9072	9	9	9	0.00
27/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	39	0	0	0	0.00
27/10/2025	R214 On 06-August-26			Bond Future	10.00	76.0363	76.3442	76.0363	0.00
27/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10783	10	11	10	0.00
27/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	65	0	0	0	0.00
27/10/2025	R214 On 05-November-26			Bond Future	10.09	74.0790	74.3926	74.0790	0.00
27/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5951	6	6	6	0.00
27/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	910	1	1	1	0.00
27/10/2025	R248 On 06-November-25			Bond Future	9.95	90.6276	90.9998	90.6276	80,246.00
27/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12758	12	13	12	0.00
27/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
27/10/2025	R248 On 05-February-26			Bond Future	10.03	92.2658	92.6448	92.2658	211,415.00
27/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	10345	10	10	10	0.00
27/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1695	2	2	2	1,400.00
27/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3996	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	496	0	0	0	1,400.00
27/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	742	1	1	1	12,500.00
27/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	3868	4	4	4	0.00
27/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	1934	2	2	2	0.00
27/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	4907	5	5	5	0.00
27/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	509	1	1	1	1,400.00
27/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	8	0	0	0	0.00
27/10/2025	R248 On 07-May-26			Bond Future	10.10	89.5336	89.9196	89.5336	260.00
27/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11489	11	11	11	0.00
27/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	49	0	0	0	0.00
27/10/2025	R248 On 06-August-26			Bond Future	10.17	91.1664	91.5596	91.1664	0.00
27/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14760	14	15	14	0.00
27/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	50	0	0	0	0.00
27/10/2025	R248 On 05-November-26			Bond Future	10.26	88.3341	88.7345	88.3341	0.00
27/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8392	8	8	8	0.00
27/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	882	1	1	1	0.00
27/10/2025	R2R9 On 06-November-25			Bond Future	102.79	102.4424	102.7881	102.4424	0.00
27/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1697	1	2	1	0.00
27/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	68	0	0	0	0.00
27/10/2025	R2R9 On 05-February-26			Bond Future	104.65	104.2943	104.6462	104.2943	0.00
27/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2618	2	3	2	0.00
27/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	962	1	1	1	0.00
27/10/2025	R2R9 On 07-May-26			Bond Future	101.60	101.2449	101.6033	101.2449	0.00
27/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3262	3	3	3	0.00
27/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1568	2	2	2	0.00
27/10/2025	R2R9 On 06-August-26			Bond Future	103.46	103.0908	103.4561	103.0908	0.00
27/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3790	4	4	4	0.00
27/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2074	2	2	2	0.00
27/10/2025	R2R9 On 05-November-26			Bond Future	100.30	99.9279	100.2999	99.9279	0.00
27/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4246	4	4	4	0.00
27/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2506	3	3	3	0.00
27/10/2025	R4R2 On 06-November-25			Bond Future	103.07	102.6561	103.0715	102.6561	0.00
27/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1600	1	2	1	0.00
27/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	108	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R4R2 On 05-February-26			Bond Future	104.93	104.5117	104.9348	104.5117	0.00
27/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2649	2	3	2	0.00
27/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1144	1	1	1	0.00
27/10/2025	R4R2 On 07-May-26			Bond Future	101.77	101.3403	101.7712	101.3403	0.00
27/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3361	3	3	3	0.00
27/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1820	2	2	2	0.00
27/10/2025	R4R2 On 06-August-26			Bond Future	103.63	103.1879	103.6269	103.1879	0.00
27/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3942	4	4	4	0.00
27/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2375	3	2	3	0.00
27/10/2025	R4R2 On 05-November-26			Bond Future	100.35	99.9006	100.3476	99.9006	0.00
27/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4446	4	4	4	0.00
27/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2859	3	3	3	0.00
27/10/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00